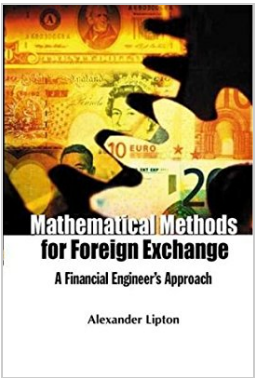

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By Alexander Lipton

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About the Author
Alexander Lipton, PhD, is a Director in the Global Foreign Exchange Division at Deutsche Bank and an Adjunct Professor of Mathematics at the University of Illinois. In addition to Mathematical Methods for Foreign Exchange, he is the author of one other book, as well as numerous research papers and technical reports on financial engineering and applied mathematics. In January 2000, Dr Lipton became the first recipient of the prestigious Quant of the Year Award by the Magazine Risk.

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